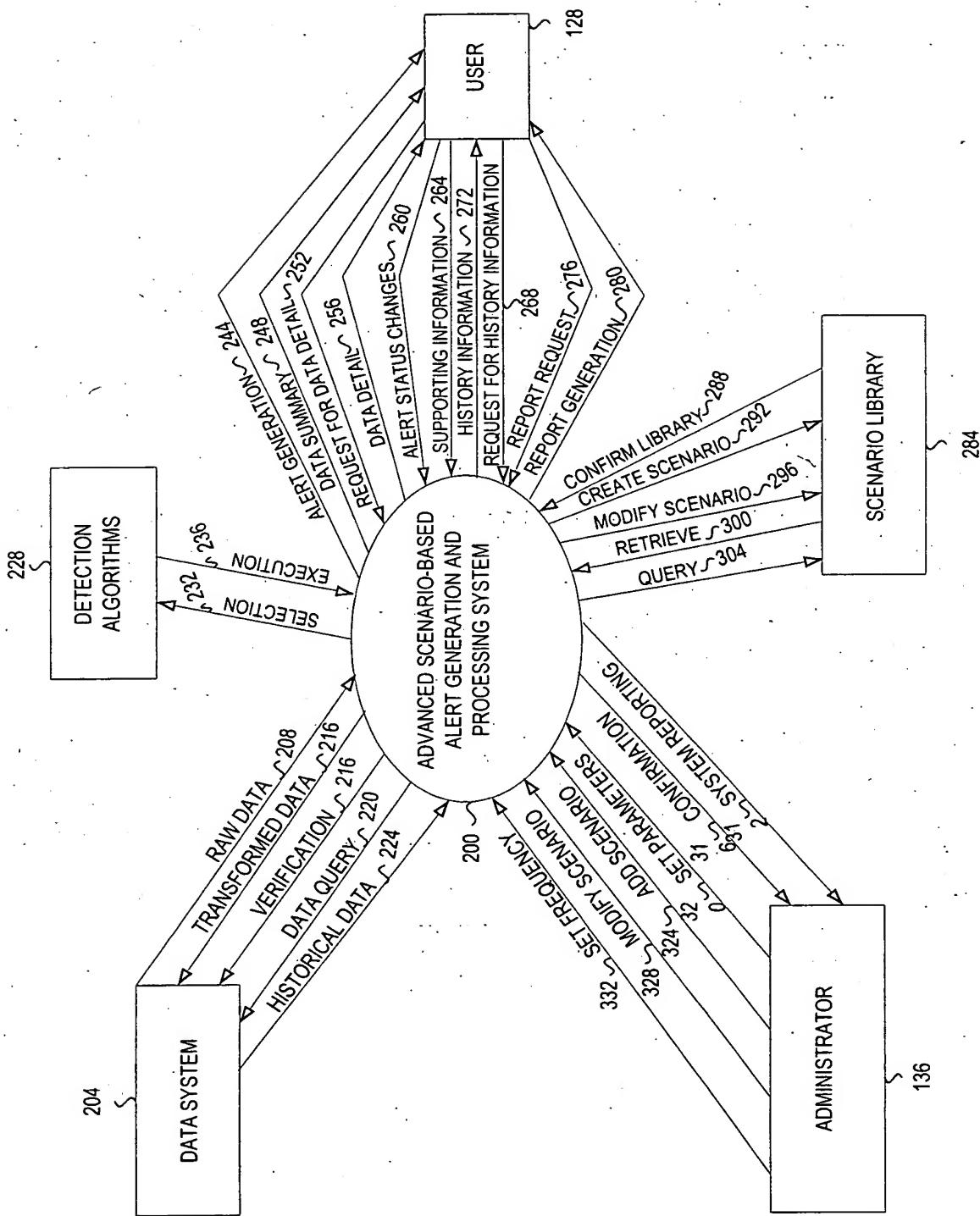


FIG. 1



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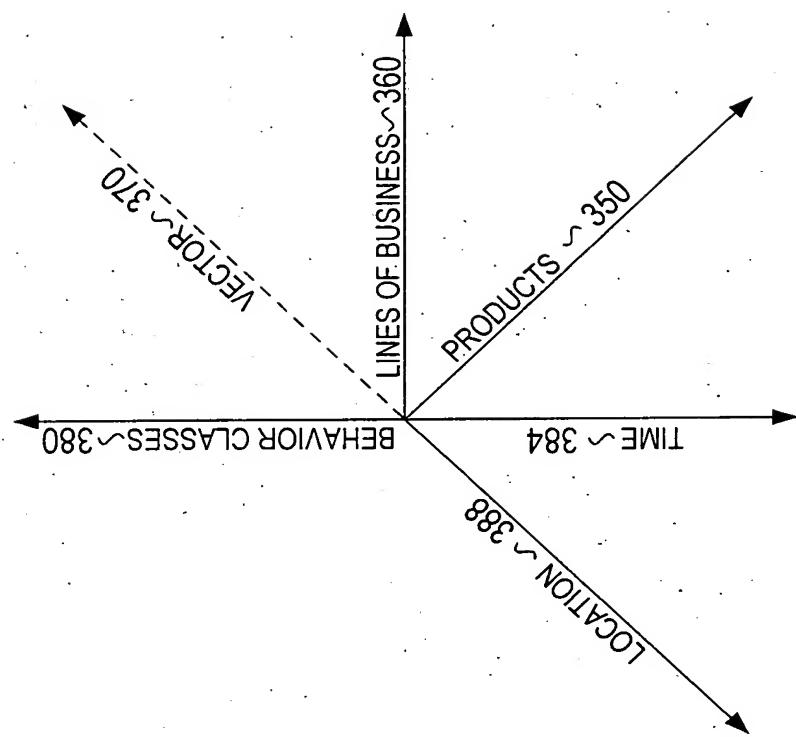
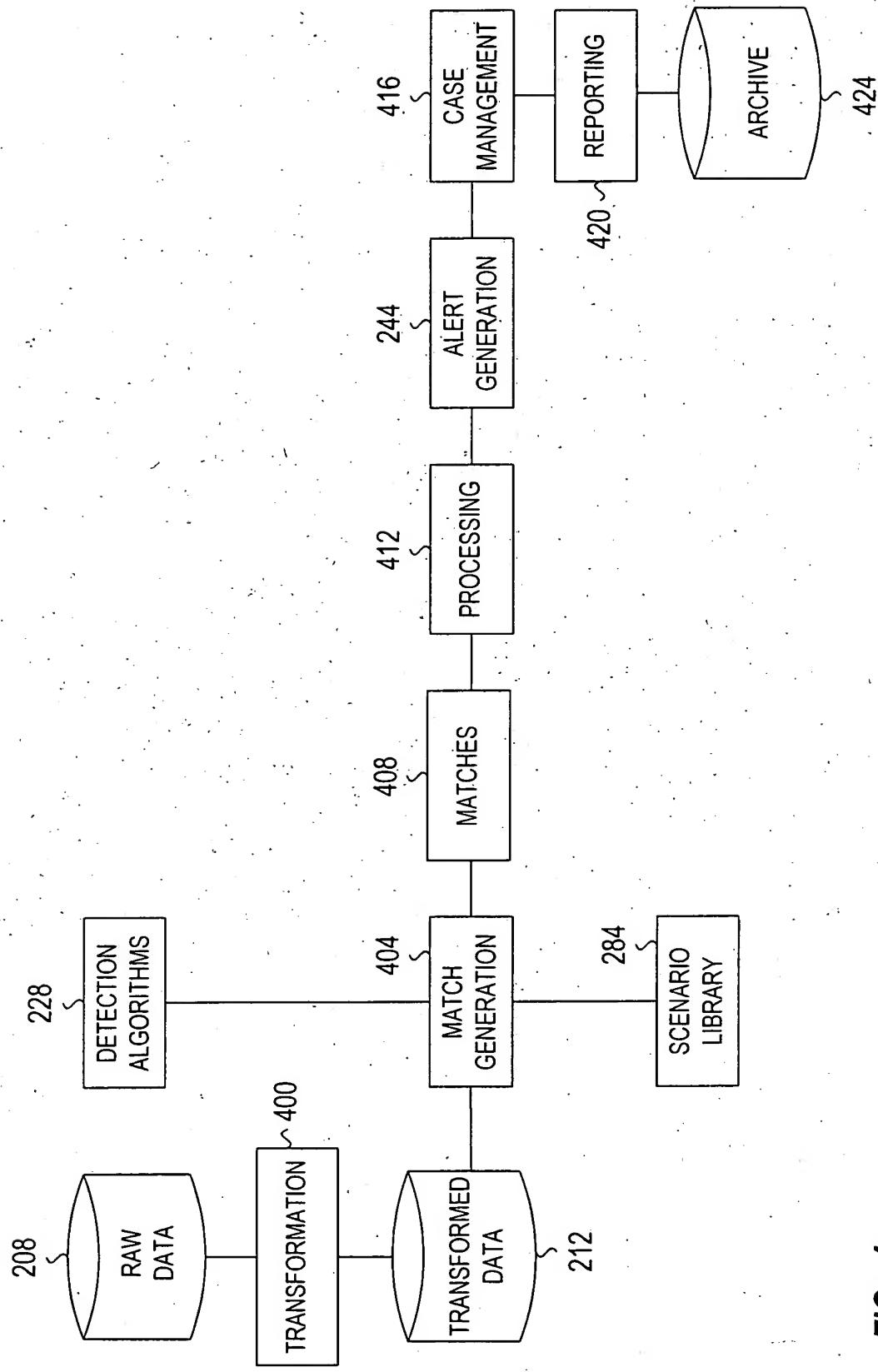


FIG. 3



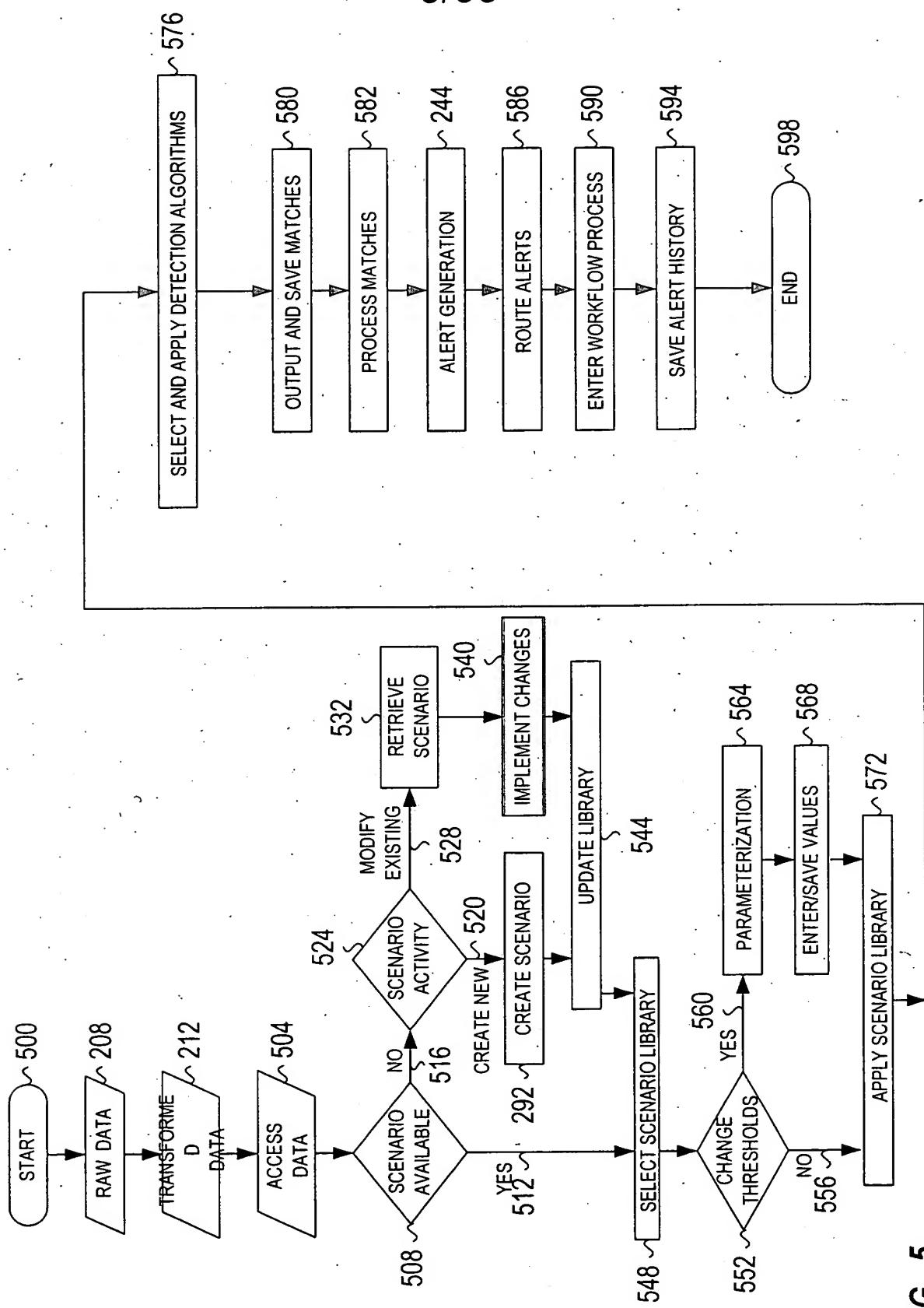


FIG. 5

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672
ITEM
676
COMMON LINK
680
EXAMPLE

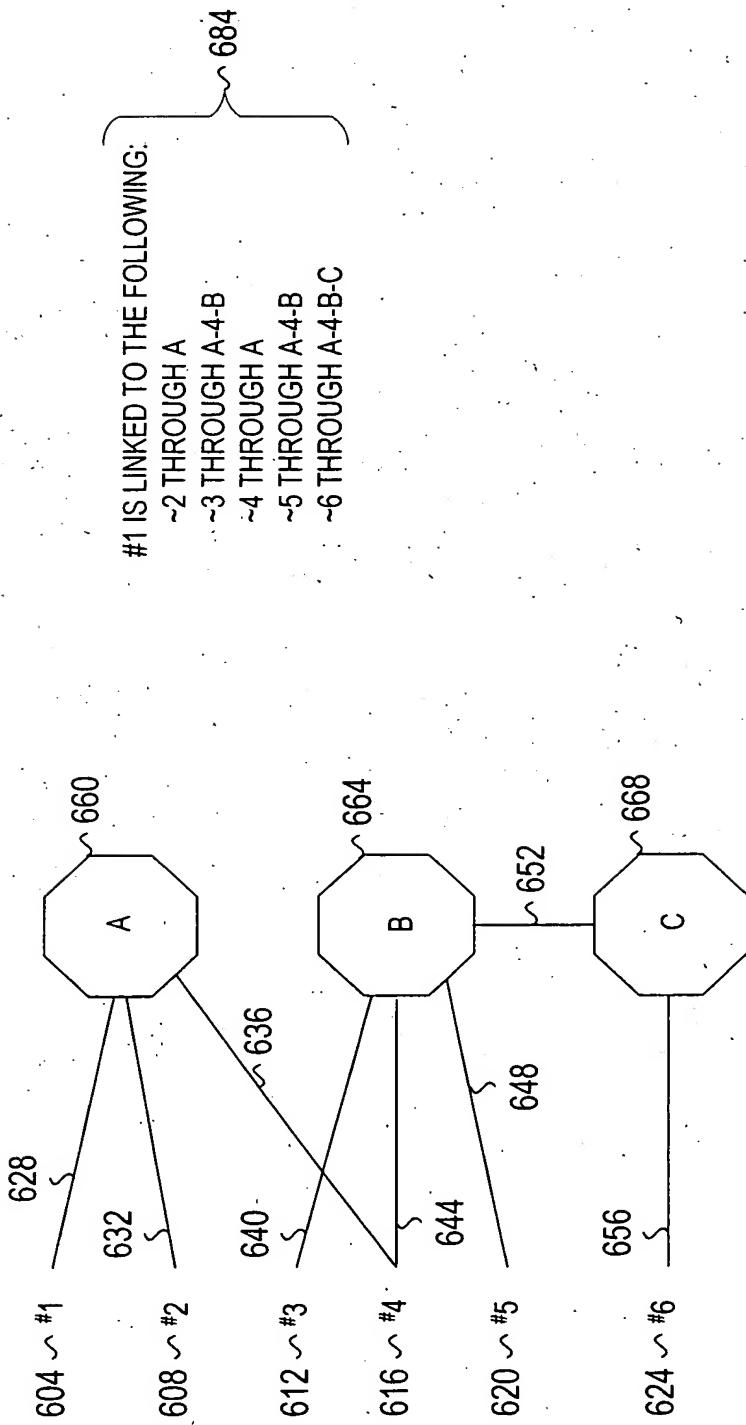


FIG. 6

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700 \curvearrowleft EXAMPLE #1:

FIND AAA IN THE FOLLOWING STREAM OF EVENTS: \curvearrowleft 712
ABC BAC CBC AA ABC BAC CBC C BAA AAA ABB C \curvearrowleft 716
12A \curvearrowleft 721 \curvearrowleft 728

704 \curvearrowleft EXAMPLE #2:

AB* A MEANS "FIND AN A FOLLOWED BY ZERO OR MORE B'S FOLLOWED BY AN A": \curvearrowleft 732
CADA AC DB AD A DAB A BBB BB A C D A B D C A B D B \curvearrowleft 736
740 \curvearrowleft 744 \curvearrowleft 748

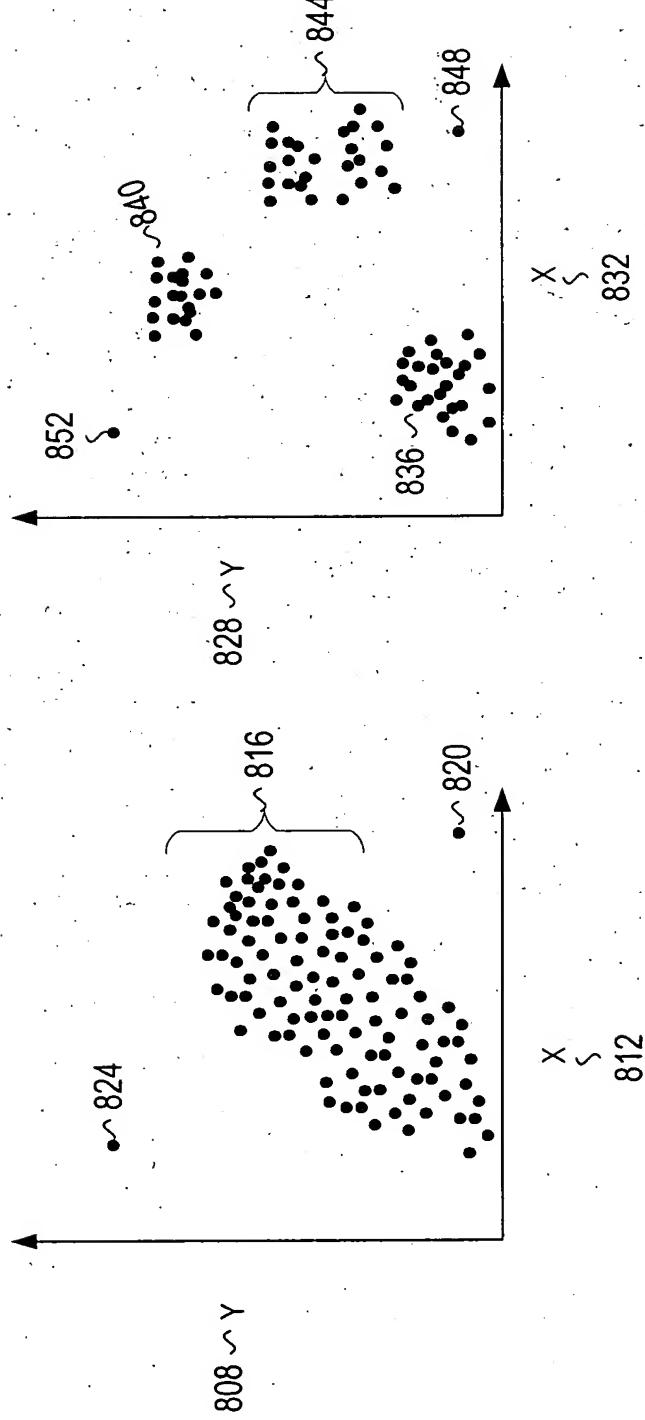
708 \curvearrowleft EXAMPLE #3:

A(BC)* MEANS "FIND AN A FOLLOWED BY ONE OR MORE BC PAIRS": \curvearrowleft 752
DCBC A B C D C A B C B C B C B C B B D \curvearrowleft 756
160 \curvearrowleft 16A \curvearrowleft 768
772 \curvearrowleft 776

FIG. 7

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EXAMPLE #1 \sim 800



EXAMPLE #2 \sim 804

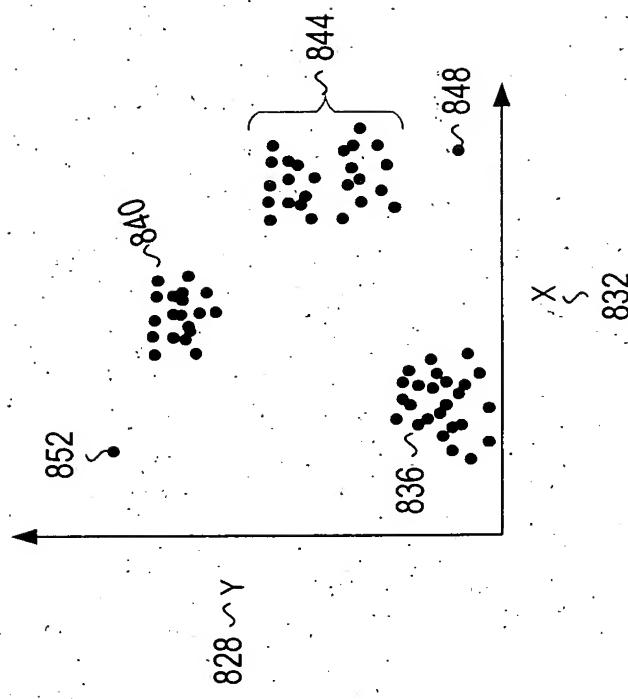


FIG. 8

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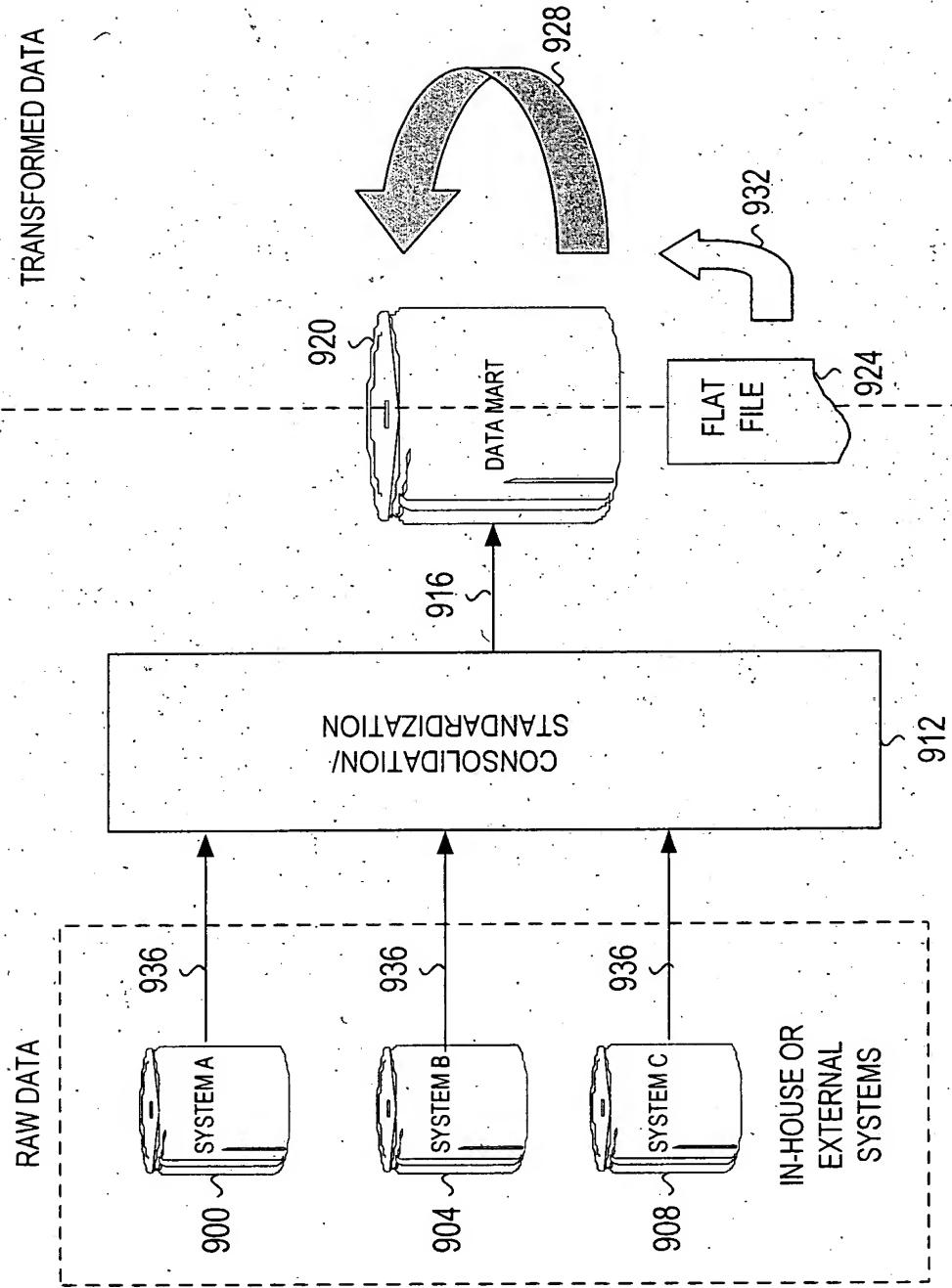


FIG. 9A

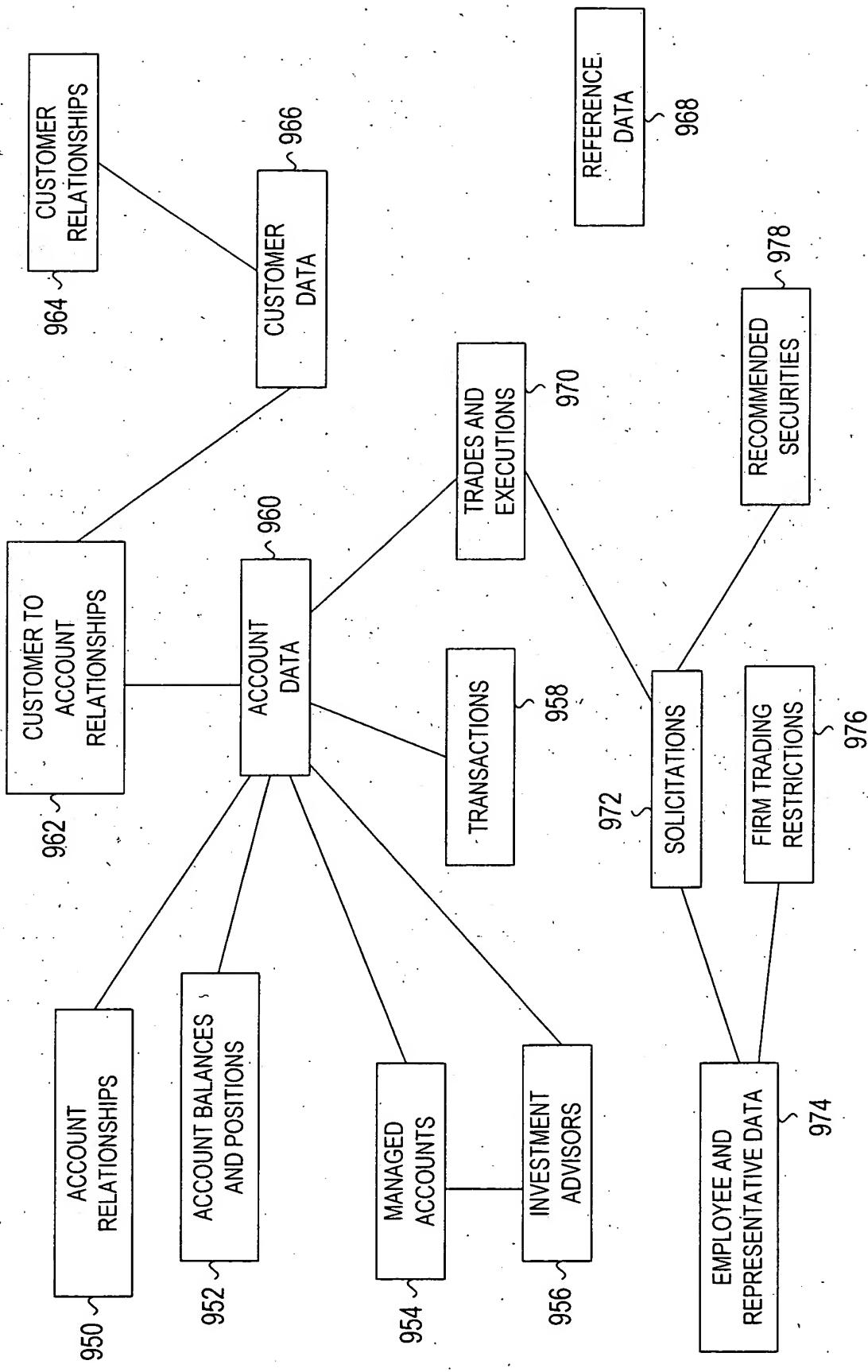


FIG. 9B

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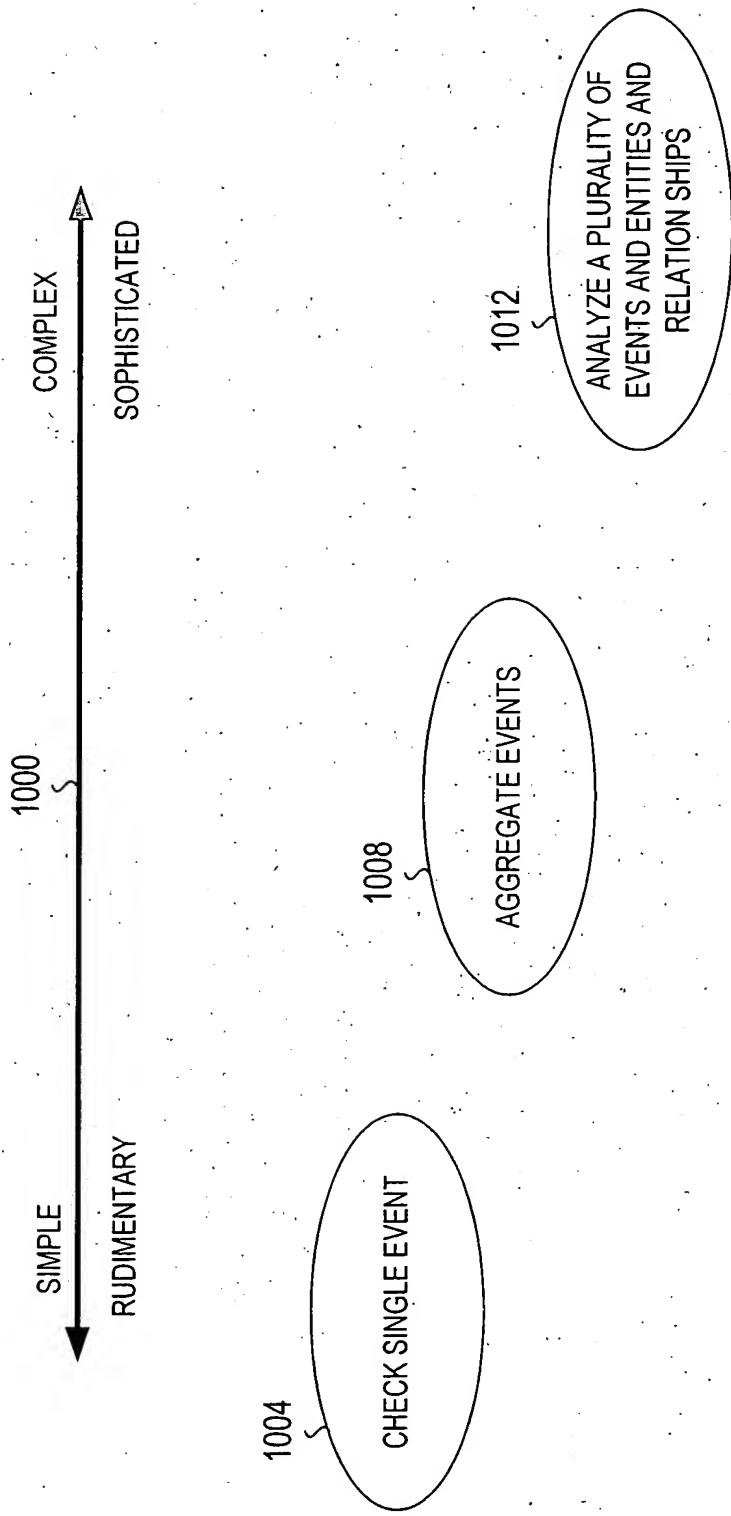
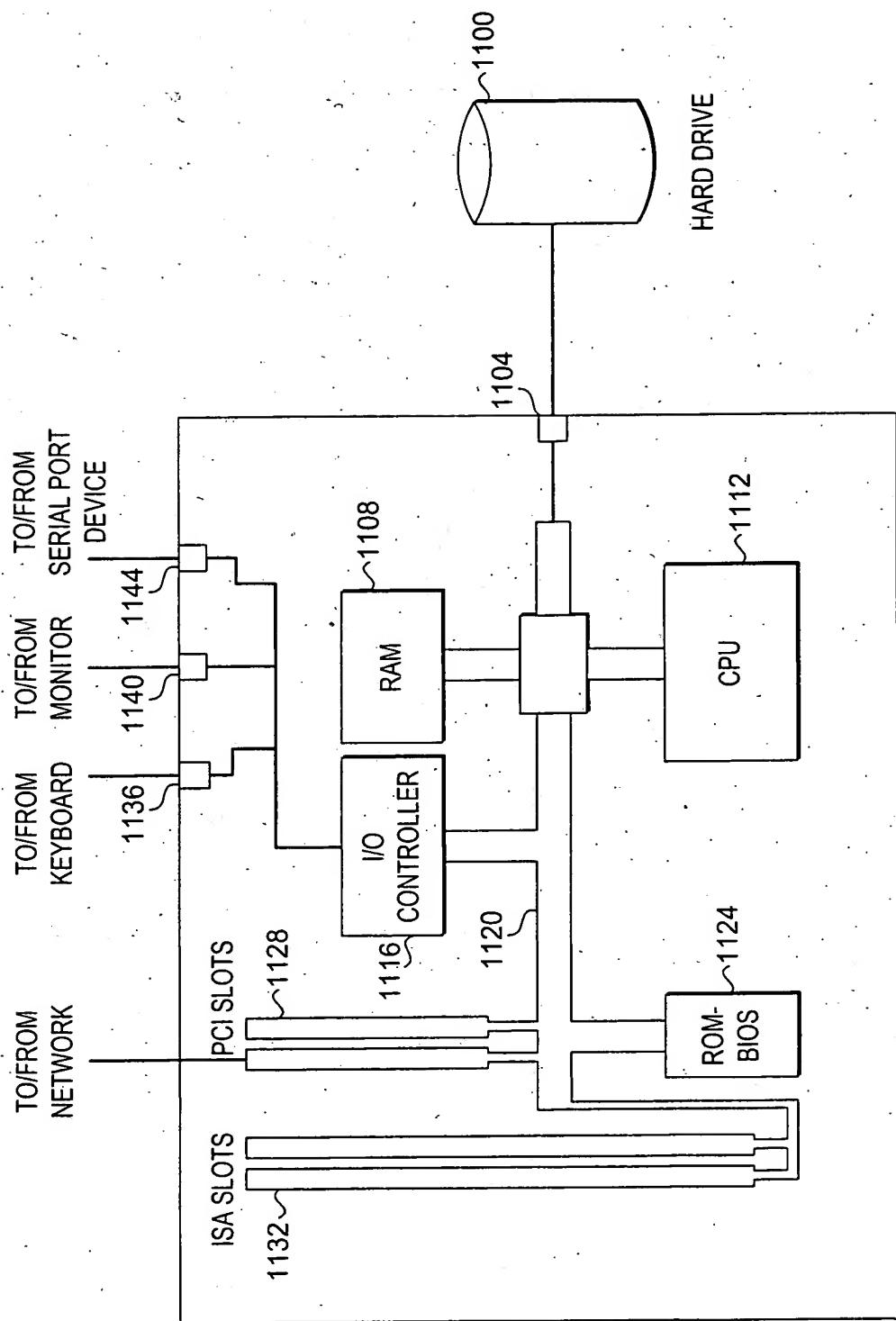
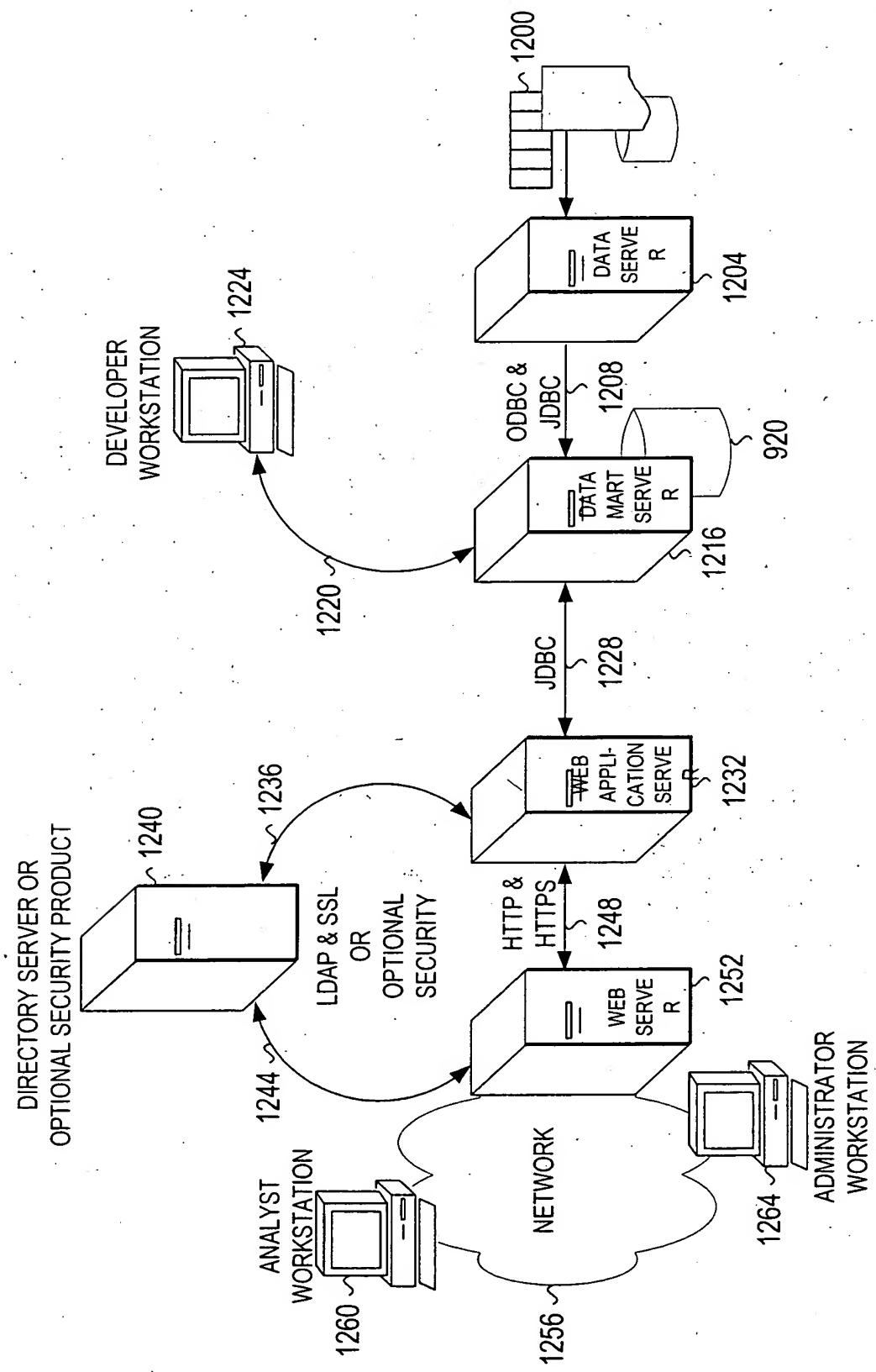
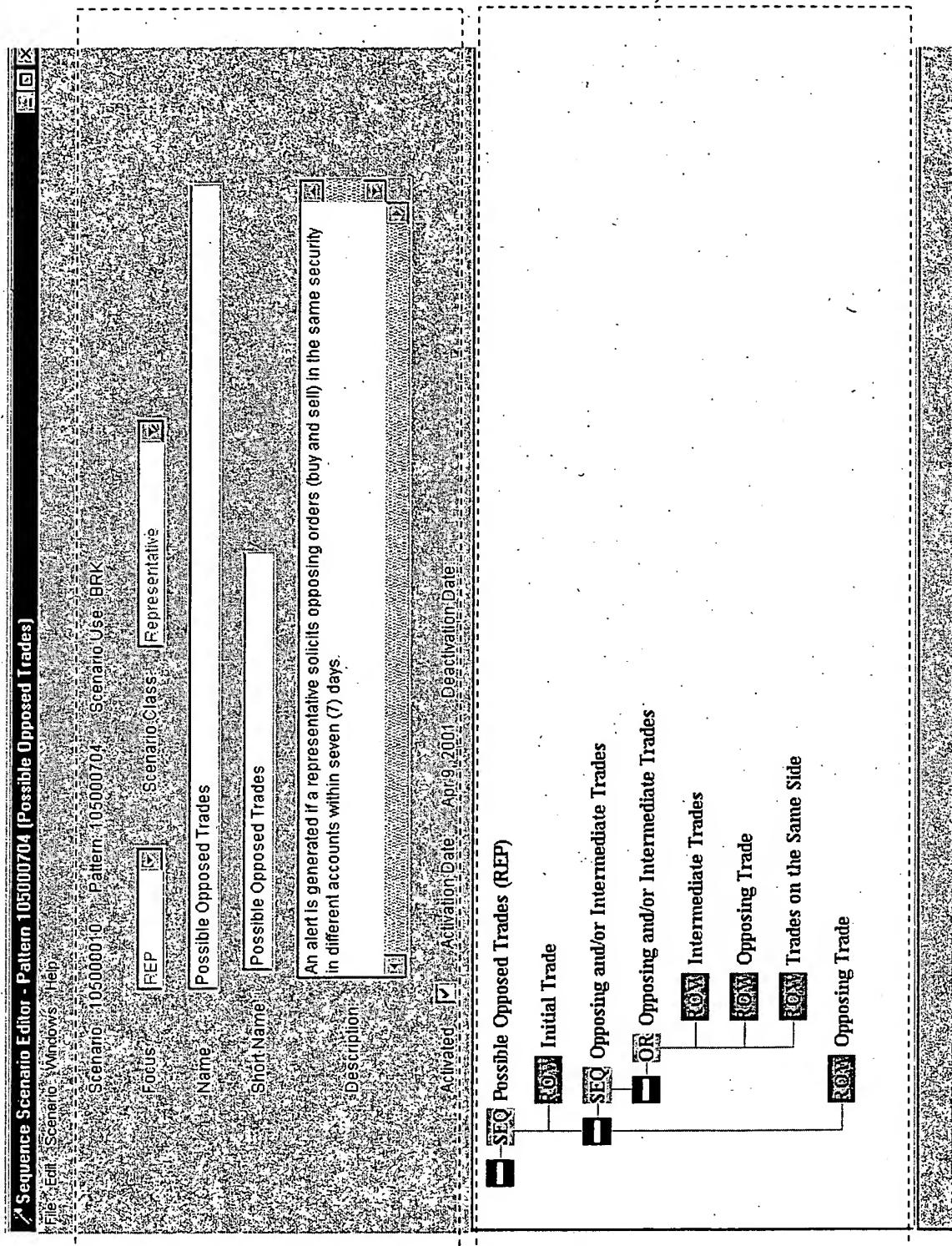


FIG. 10







Field Name	Display Name	Description	Default Value	Current Value	Max Value	Min Value	Data Type	Units	Format	Change	Label
2 Threshold Define											
CONST_bindTrnBC	CHMMPBnR.BindTrn	The flag to indicate whether to bind the transaction records for the <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXambPH	CHMMPBnR.HrMinAm	The min total trans. amount (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	INTEGER	INTEGER	INTEGER	INTEGER	INTEGER	INTEGER	INTEGER	INTEGER
CONST_MinXcrBPH	CHMMPBnR.MnCrCl	The min total trans. amount (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXambRM	CHMMPBnR.MnAm	The min total trans. count (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXambR	CHMMPBnR.MnCl	The min total trans. amount (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXcrBPR	CHMMPBnR.MnCrCl	The min total trans. count (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_bindTrnRC	CHMMPBnR.BindTrn	The flag to indicate whether to bind the transaction records for the <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXambRPH	CHMMPBnR.HrMinAm	The min total trans. count (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXcrR	CHMMPBnR.MnAm	The min total trans. amount (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXambRM	CHMMPBnR.MnCl	The min total trans. count (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXcrR	CHMMPBnR.MnCrCl	The min total trans. amount (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXambRPR	CHMMPBnR.MnAm	The min total trans. count (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_MinXcrR	CHMMPBnR.MnCrCl	The min total trans. count (checkin and MI products) for the benefit <NO_UNIT>	INTEGER	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_ChkPbPH	CHPnHR.AuPloCha	The min abs. % trans. amount change of the most recent month for PERCENTAGE	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_ChkSobPH	CHPnHR.AuSob	The min # of standard deviations from the average trans. amount for NO_UNIT	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_FroChkPbPH	CHPnHR.FroPloCha	The min abs. % foreign trans. amount change of the most recent month for PERCENTAGE	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_FroChksobPH	CHPnHR.FroSob	The min # of standard deviations from the average trans. amount for NO_UNIT	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_HrChkPbPH	CHPnHR.HrSob	The min abs. % HRQ trans. amount change of the most recent month for PERCENTAGE	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_HrChksobPH	CHPnMR.HrSob	The min # of standard deviations from the average trans. amount for NO_UNIT	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_ChkPbRM	CHPnMR.AuPloCha	The min abs. % trans. amount change of the most recent month for PERCENTAGE	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_ChkSobRM	CHPnMR.AuSob	The min # of standard deviations from the average trans. amount for NO_UNIT	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_FroChkPbRM	CHPnMR.FroPloCha	The min abs. % foreign trans. amount change of the most recent month for PERCENTAGE	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_FroChksobRM	CHPnMR.FroSob	The min # of standard deviations from the average trans. amount for NO_UNIT	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL
CONST_HrChkPbRM	CHPnMR.HrSob	The min abs. % HRQ trans. amount change of the most recent month for PERCENTAGE	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL	REAL

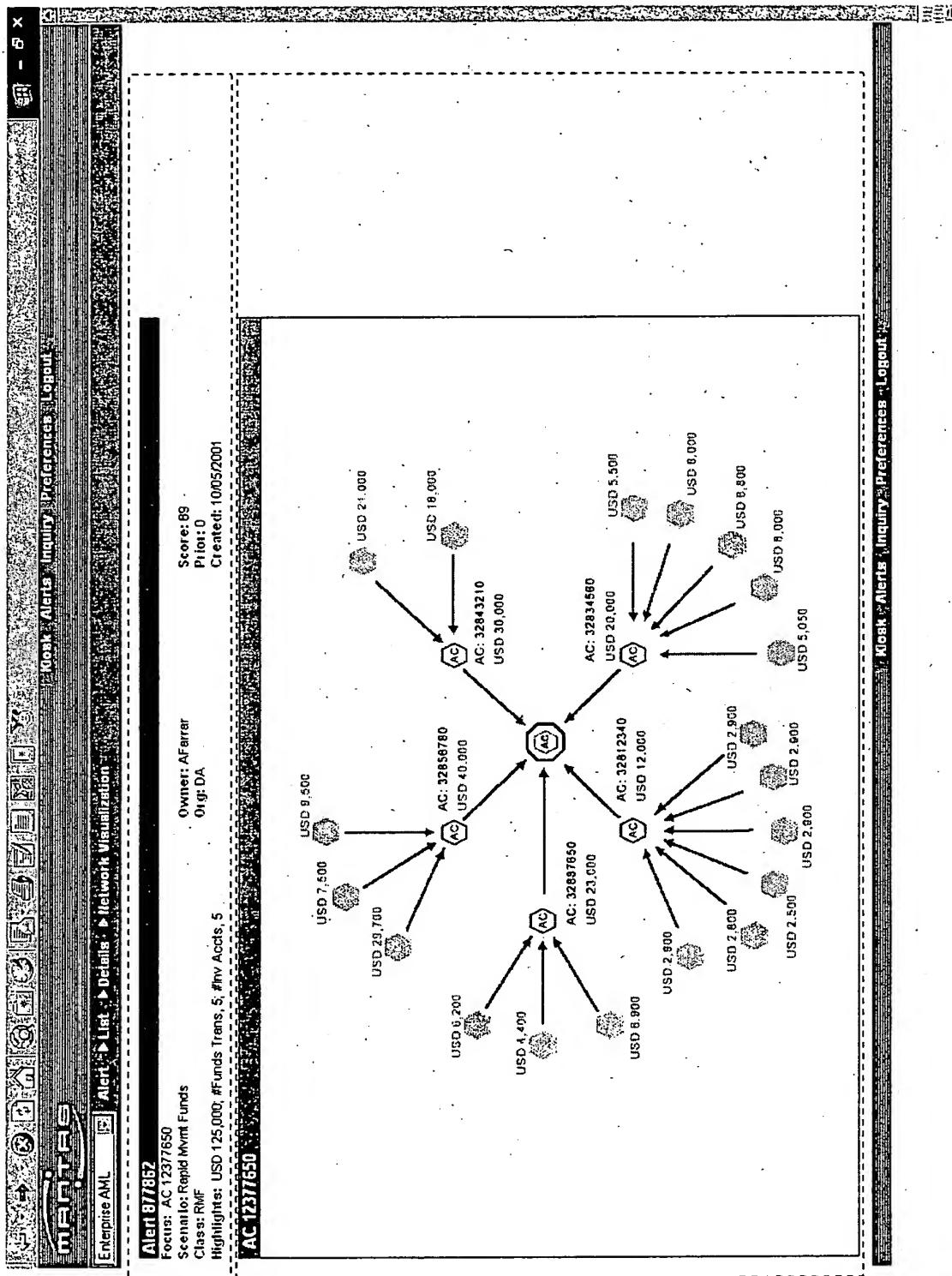


FIG. 15

Ernestine ABN [REDACTED] Alert List

To change the alerts displayed, use the controls below.

Filter Inv.	Org: [REDACTED]	Scenario Class: [REDACTED]	or Owner: [REDACTED]
Score: > [REDACTED]	Focus: [REDACTED]	Age: < [REDACTED]	Status: [Open] [Close]
Sort by: C Score (SC) C Focus C Class (CL) C Scenario C Prior C Owner C Orig C Age C Status	View: 10 Alerts 20 Alerts 50 Alerts 100 Alerts	[Open/Close]	

Review the alerts below. For detailed information about an alert, click the details button.

Alert List

Displayed: 1 - 10 of 26 Alerts [Open/Close]

General Details

SC	Trans ID	Cl.	Scenario	Value	Details
99	CB Merchant B...	One M.	Scenario ID	USD 25,200, #Items: 35, #Purchases: 1	Open
95	AC 1234567-001	CIB	Change - Funds	USD 542,000, #Funds Trans: 4, #Debits: 0	Open
94	EU Nordic Travel	-	Trans	USD 900,400; 1# Trans	Open
97	AC 1144761036	NAQ-HPO	Funds Trans - Recurr OR/EE	USD 37,000,000; #Funds Trans: 7, #Accts: 1	Open
91	CU Charles Smith,...	PER	Funds Trans - CU/EN	USD 3,372,000; #Funds Trans: 8, #Accts: 2	Open
89	AC 12371650	...	Trans	USD 900,000; #Trans: 4, #Accts: 1	Open
85	AC 22213450	...	Multiple Matches	#Actual Matches: 2, #Future Scenarios: 20	Open
82	CU Michael Mackay	RHE	Multiple Matches	#Actual Matches: 2, #Future Scenarios: 20	Open
80	Ernestine Err., Ltd.	NAQ	Rapid Mvt Mt Funds	USD 500,000; #Trans in: 3, #Trans out: 3	Open
				#Accts: 2	Open
				USD 112,500; Deposits: 13, #Items: 225;	Open
				#CB: 2	Open

1604

SC	Trans ID	Cl.	Scenario	Value	Details
1640	1641	1642	1644	1646	1648
				1646	1648
				1652	1652
				1656	1656
				1658	1658

FIG. 16

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1700 ↘

1704 ↘

Manta's - Enterprise AML - Alert Details - Microsoft Internet Explorer

File Edit View Favorites Tools Help

Back Forward Stop Refresh Home Search Favorites History Print Mail Discuss

Logout

ENTERPRISE AML

Alerts List Details

Details Client Bank Summary Transactions History Actions

Status: OPEN

Focus: CB Manufacturer's Merchant Bank
Scenario: Mkt Segmentation No:
Class: OMB
Highlights: USD 25,200. #Items 36. #Pouches 1. #ACCS 1

Owner: WA044207
Org: CLR
Score: 99
Prior: 3
Created: 10/08/2001

Client Bank ID Name: 036986035 Manufacturer's Merchant Bank: FI CITI

Type: Bus Unit: Watchlist: Location: 15 Trinidad Terrace, Kingston 5, JM

Cash Products, Check Transactions

Post Date	Group ID	Src	Type	Serial/Check #	Amount	Name	Remitter	Acct No	Beneficiary	Name	3P/	Frgn
											PT	Chk
10/05/2001	066121234567	CLR	PMO	0161781053	USD 700	Antoinette Fuller	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0161781054	USD 700	Antoinette Fuller	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0161781055	USD 700	Nicola Reid	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0161781056	USD 700	Sophia Shepard	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0218171820	USD 700	Verha Sewell	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0218171821	USD 700	Sophia Shepard	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0218171822	USD 700	Sophia Shepard	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0218171823	USD 700	Antoinette Fuller	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0218200136	USD 700	Nicola Reid	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0218200137	USD 700	Nicola Reid	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0218200138	USD 700	Erica Robinson	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	0218200139	USD 700	John Washington	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	8528804606	USD 700	John Washington	--		Samuel Birch	36176008	N	N
10/05/2001	066121234567	CLR	PMO	8528804607	USD 700	John Washington	--		Samuel Birch	36176008	N	N

Done Start Stop Public Microsoft Mail Help Export Logoff Internet Explorer 11:58 AM

FIG. 17

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1800

Transactions			
Date	Type	Amount	Number
07/31/00	Monetary Instruments	\$100,000	100
			Helen

1804

Alert History			
Date	Action	By	Alert ID
03/31/00	Closed - case opened	L. Martinez	3018
01/31/00	Closed	M. Murphy	2867

1808

Previous SARs Filed			
Date Filed	SAR Database Reference Number	Compliance Manager	Law Enforcement Notified
04/24/00	SAR 4356	M. Humphry	No

1800

Alert Details			
Address		Scenario	
1800		2 of 2 Displayed	
		Highlights	
		Help >	

1804

Alert Details			
Address		Scenario	
1804		2 of 2 Displayed	
		Highlights	
		Help >	

1808

Alert Details			
Address		Scenario	
1808		2 of 2 Displayed	
		Highlights	
		Help >	

FIG. 18

MAIN

AML Reports ▶ Workload Management

Overview | Workload Management | Alert Disposition

Select an Organization or User and a Scenario Class or specific Scenario for the report.

Filter by: Organization: or Owner: Help
 Scenario Class: All or Scenario:
 Age >=

Workload Management Report

Report Date: 04/20/2011 Subject: All
 Report Time: 14:32

Scenario Class: All Alerts 0 Days and older

Organization	Owner	New Alerts	Open Alerts	Reopened Alerts	Alerts	Avg Time	Alerts	Avg Time
IA Pool	user 1	100	181,2h	720	881,17h	8d,4h	11	4d,20h
	user 2	0	0d,0h	40	68,3h	6d,3h	6	4d,2h
	user 3	0	0d,0h	60	16d,6h	0d,0h	0	0d,0h
	IA Pool	100	1d,2h	20	4d,2h	2d,12h	2	5d,12h
Fraud	user 4	0	0d,0h	0	0d,0h	0d,0h	0	0d,0h
	user 5	0	0d,0h	100	10d,6h	11	6d,3h	
Money Laundering	user 6	0	0d,0h	40	14d,3h	5d,7h	5	4d,7h
	user 7	0	0d,0h	50	7d,7h	4	5d,6h	
	user 8	0	0d,0h	10	5d,0h	0	0d,0h	
Total		100	1d,2h	350	881,17h	24	5d,17h	

Kiosk | Alerts | Inquiry | Reports | Preferences | Logout

1900

1908

FIG. 19

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Alert Disposition Report																																																																																																																																																																																																																																																														
Filter by:		Organization: <input type="text"/> or Owner: <input type="text"/>		Alerts created between <input type="text"/> and <input type="text"/>		Scenario Class: <input type="text"/> or Scenario: <input type="text"/>		Score >= <input type="text"/>																																																																																																																																																																																																																																																						
<p>Report Date: 04/20/01 Date Range: 04/16/01 - 04/20/2001</p> <p>Report Time: 14:32 Score: >= 25</p> <p>Subject: All</p>																																																																																																																																																																																																																																																														
<table border="1"> <thead> <tr> <th colspan="2">Scenario Class: All</th> <th colspan="8">Closing Details</th> </tr> <tr> <th>Organization</th> <th>Owner</th> <th>Available</th> <th>Not Closed</th> <th>Closed</th> <th>AWH</th> <th>IAF</th> <th>CO</th> <th>DUP</th> <th>CTR</th> <th>TC</th> <th>CS1</th> <th>CS2</th> <th>CS3</th> <th>CS4</th> <th>CS5</th> <th>CS6</th> <th>CS7</th> <th>SAR</th> </tr> </thead> <tbody> <tr> <td>IA Pool</td> <td></td> <td>380</td> <td>30</td> <td>350</td> <td>40</td> <td>20</td> <td>0</td> <td>20</td> <td>25</td> <td>20</td> <td>10</td> <td>35</td> <td>130</td> <td>85</td> <td>130</td> <td>130</td> <td>130</td> </tr> <tr> <td></td> <td>user 1</td> <td>95</td> <td>10</td> <td>95</td> <td>10</td> <td>5</td> <td>0</td> <td>5</td> <td>10</td> <td>0</td> <td>5</td> <td>25</td> <td>35</td> <td>35</td> <td>35</td> <td>35</td> <td>35</td> </tr> <tr> <td></td> <td>user 2</td> <td>160</td> <td>20</td> <td>160</td> <td>20</td> <td>10</td> <td>0</td> <td>10</td> <td>10</td> <td>0</td> <td>3</td> <td>40</td> <td>70</td> <td>70</td> <td>70</td> <td>70</td> <td>70</td> </tr> <tr> <td></td> <td>user 3</td> <td>95</td> <td>10</td> <td>95</td> <td>10</td> <td>5</td> <td>0</td> <td>5</td> <td>5</td> <td>20</td> <td>5</td> <td>20</td> <td>25</td> <td>25</td> <td>25</td> <td>25</td> <td>25</td> </tr> <tr> <td></td> <td>IA Pool</td> <td>30</td> <td>0</td> <td>30</td> <td>0</td> </tr> <tr> <td>Fraud</td> <td>466</td> <td>10</td> <td>450</td> <td>100</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>40</td> <td>40</td> <td>100</td> <td>100</td> <td>100</td> <td>100</td> <td>100</td> <td>100</td> </tr> <tr> <td></td> <td>user 1</td> <td>7</td> <td>103</td> <td>4</td> <td>0</td> <td>5</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>40</td> <td>40</td> <td>40</td> <td>40</td> <td>40</td> <td>40</td> </tr> <tr> <td></td> <td>user 2</td> <td>3</td> <td>341</td> <td>96</td> <td>0</td> <td>5</td> <td>60</td> <td>0</td> <td>0</td> <td>30</td> <td>40</td> <td>60</td> <td>50</td> <td>50</td> <td>50</td> <td>50</td> <td>50</td> </tr> <tr> <td>Money Laundering</td> <td>210</td> <td>10</td> <td>200</td> <td>50</td> <td>30</td> <td>20</td> <td>0</td> <td>10</td> <td>10</td> <td>10</td> <td>15</td> <td>15</td> <td>40</td> <td>40</td> <td>40</td> <td>40</td> <td>40</td> </tr> <tr> <td></td> <td>user 1</td> <td>7</td> <td>100</td> <td>25</td> <td>15</td> <td>10</td> <td>5</td> <td>5</td> <td>5</td> <td>7</td> <td>8</td> <td>20</td> <td>20</td> <td>20</td> <td>20</td> <td>20</td> <td>20</td> </tr> <tr> <td></td> <td>user 2</td> <td>3</td> <td>100</td> <td>25</td> <td>15</td> <td>10</td> <td>5</td> <td>5</td> <td>5</td> <td>5</td> <td>7</td> <td>20</td> <td>20</td> <td>20</td> <td>20</td> <td>20</td> <td>20</td> </tr> <tr> <td>Total:</td> <td></td> </tr> </tbody> </table>										Scenario Class: All		Closing Details								Organization	Owner	Available	Not Closed	Closed	AWH	IAF	CO	DUP	CTR	TC	CS1	CS2	CS3	CS4	CS5	CS6	CS7	SAR	IA Pool		380	30	350	40	20	0	20	25	20	10	35	130	85	130	130	130		user 1	95	10	95	10	5	0	5	10	0	5	25	35	35	35	35	35		user 2	160	20	160	20	10	0	10	10	0	3	40	70	70	70	70	70		user 3	95	10	95	10	5	0	5	5	20	5	20	25	25	25	25	25		IA Pool	30	0	30	0	0	0	0	0	0	0	0	0	0	0	0	0	Fraud	466	10	450	100	0	0	0	0	0	40	40	100	100	100	100	100	100		user 1	7	103	4	0	5	0	0	0	0	0	40	40	40	40	40	40		user 2	3	341	96	0	5	60	0	0	30	40	60	50	50	50	50	50	Money Laundering	210	10	200	50	30	20	0	10	10	10	15	15	40	40	40	40	40		user 1	7	100	25	15	10	5	5	5	7	8	20	20	20	20	20	20		user 2	3	100	25	15	10	5	5	5	5	7	20	20	20	20	20	20	Total:																	
Scenario Class: All		Closing Details																																																																																																																																																																																																																																																												
Organization	Owner	Available	Not Closed	Closed	AWH	IAF	CO	DUP	CTR	TC	CS1	CS2	CS3	CS4	CS5	CS6	CS7	SAR																																																																																																																																																																																																																																												
IA Pool		380	30	350	40	20	0	20	25	20	10	35	130	85	130	130	130																																																																																																																																																																																																																																													
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FIG. 20

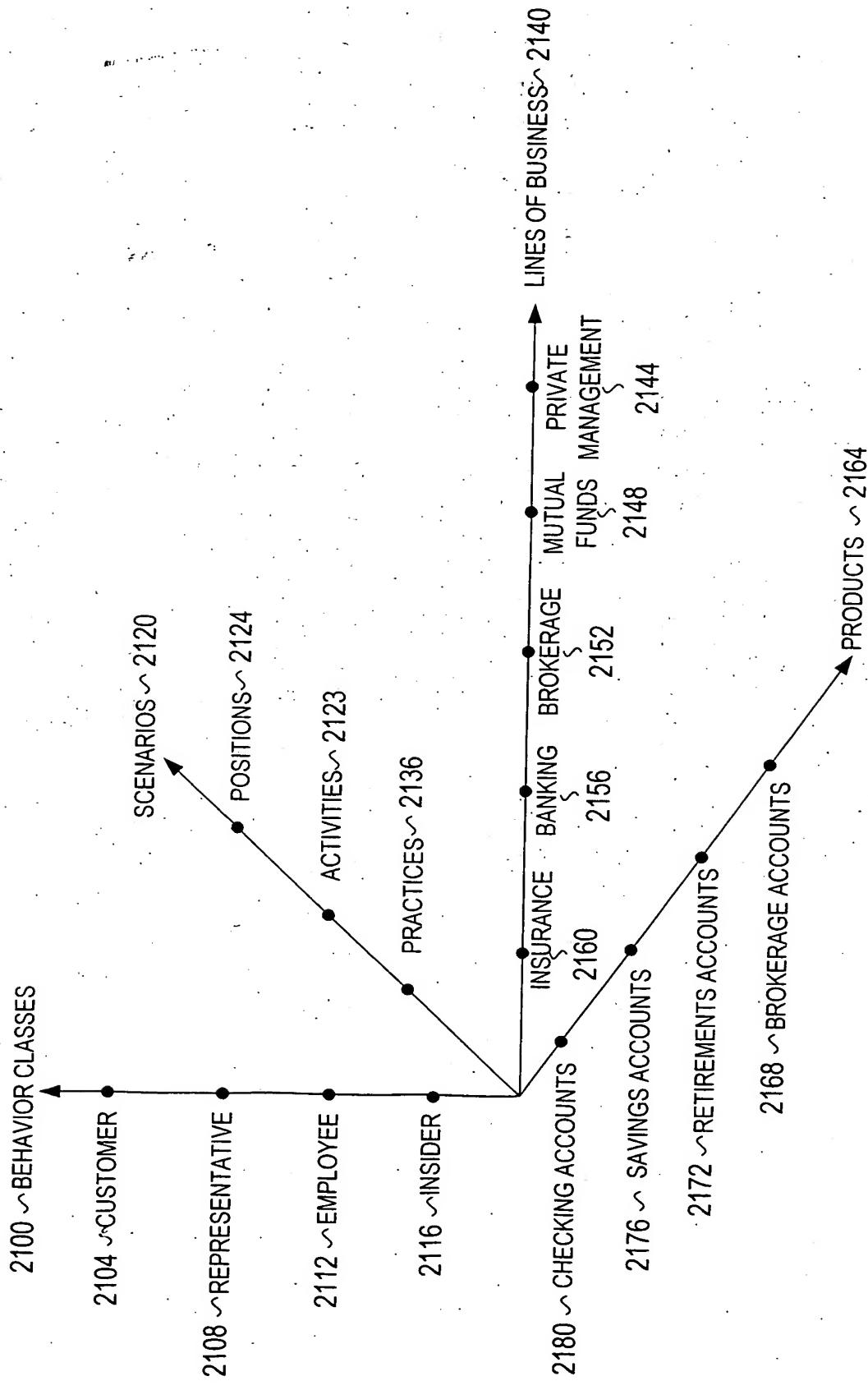


FIG. 21

Parameter	Description	Default	Min	Max
Conc Posn MVL	The minimum amount that must be concentrated in a single equity security to receive an alert.	\$400K	\$75K	\$10M
Conc %	The percentage portfolio concentration in a single security required to receive an alert. This figure is computed by comparing market value of the holdings in the concentrated security to the total cash and security value.	80%	40%	100%
Equity %	The equity percentage at or below which an account can be considered for an alert.	40%	0%	90%
Accts on Margin	For household-level alerts, the minimum number of accounts in the household that must be trading on margin (i.e., have an equity percentage less than 100) and be concentrated in the same security as the household in order to receive an alert.	2	2	10
% Change	The percent change in the direction of interest that must occur for a situation to be considered significantly different from the previous month. If this occurs, an alert will be generated even if the account/household met the criteria during the previous month.	15%	0%	100%

Parameter	Description	Default	Min	Max
Low-Pr Sec MVL	The minimum aggregate market value in low-priced equities required to receive an alert.	\$400K	\$75K	\$10M
Low-Pr Sec Conc %	The percentage portfolio concentration in low-priced equities required to receive an alert. This figure is computed by comparing low-priced security MVL to the total cash and security value.	80%	10%	100%
% Change	The percent change in the direction of interest that must occur for a situation to be considered significantly different from the previous month. If this occurs, an alert will be generated even if the account/household met the criteria during the previous month.	15%	0%	100%

Parameter	Description	Default	Min	Max
Equity Share Qty	The quantity threshold below which an equity order may be handled by an auto-execution system. To qualify for an alert, each order in a series must be for less than this threshold, and the cumulative quantity must be for more than this threshold.	2,001	2	100,000
Equity Time Limit	The total time span (in seconds) within which a series of equity orders must be entered to qualify for an alert.	30	2	18,000
Option Contract Qty	The quantity threshold below which an option order may be handled by an auto-execution system. To qualify for an alert, each order in a series must be for less than this threshold, and the cumulative quantity must be for more than this threshold.	21	2	10,000
Option Time Limit	The total time span (in seconds) within which a series of option orders must be entered to qualify for an alert.	15	2	18,000

Parameter	Description	Default	Min	Max
Min Before Mkt Close	The period of time (in minutes) before the end of regular trading hours in which an order may be considered for a Marking the Close alert.	2	1	6
Posn / Trd Qty Ratio	The minimum position—expressed as a multiple of the end-of-market trade quantity—that must be held in a margin (type 2 or 6) account to be considered a possible situation of interest.	20	2	1,000
% Pts Over Mgn Maint	For the account with a substantial position in the security of interest, the maximum number of percentage points by which the account's ending equity percentage may exceed its maintenance requirement (normally 35%).	5%	1%	40%

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Parameter	Description	Default	Min	Max
Improper Short Trd #	The number of improper short sales an account must make over the course of one month to qualify for an alert.	3	1	100

FIG. 26

Parameter	Description	Default	Min	Max
Change from Market %	The percentage factor by which a possible extended-hours cross-trade in a security must deviate from both the recent closing price and the previous execution price for the security.	15%	1%	1,000%
Mkt Moving Trend #	The number of ensuing executions in the same price range as the cross-trade (or further away from the recent closing price) that will be interpreted as a market-moving trend. If such a trend occurs, an alert will not be generated on the cross-trade.	3	1	10,000
Similar Range %	The percent range around the cross-trade price within which ensuing trades will be considered "similarly priced." This is used to evaluate market trends—if enough trades have a similar price or are further from the closing price, a trend has occurred.	5	0	100

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Parameter	Description	Default	Min	Max
Act vs Exp Ratio	For a representative's activity in a particular security, the ratio of the actual versus expected number of unsolicited orders necessary to qualify for an alert.	4	2	100
Side of Market %	For a representative's activity in a particular security, the percentage of the customer orders that must be on one side of the market (either Buy or Sell) in order to qualify for an alert.	75%	60%	100%
Min Ords - Svc Tm	For representatives working in call centers or on service teams, the minimum number of orders that must be entered on one side of the market for a particular security in order to be considered for an alert.	20	4	100
Min Ords - Br Rep	For representatives working in branch offices, the minimum number of orders that must be entered on one side of the market for a particular security in order to be considered for an alert.	8	4	100
Min Accts - Svc Tm	For representatives working in call centers or on service teams; the minimum number of distinct customer accounts from which the representative must receive orders for a particular security in order to be considered for an alert.	10	1	100
Min Accts - Br Rep	For representatives working in branch offices, the minimum number of distinct customer accounts from which the representative must receive orders for a particular security in order to be considered for an alert.	4	1	100
Solicited Trades	The number of solicited orders that a representative must enter for a particular account to be considered a possible situation of interest. The representative must meet the criteria for solicited and unsolicited orders within the prescribed timeframe.	2	1	50
Unsolicited Trades	The number of unsolicited orders that a representative must enter for a particular account to be considered a possible situation of interest. The representative must meet the criteria for solicited and unsolicited orders within the prescribed timeframe.	2	1	50
Total Days	The total time span (in days) within which the representative must enter the solicited and unsolicited orders for a particular customer.	1	1	14

Parameter	Description	Default	Min	Max
Hrs b/t Trades	The maximum amount of time that may transpire between an employee entering a customer order and the employee placing a similar trade in his/her account. The time is expressed in market hours (i.e., 6.5 hours equals one business day).	13	0.1	13
Cust Eqty Shr Qt	The share quantity at or above which a customer's equity order can be considered for a shadowing alert. The customer trade must meet the minimum threshold in terms of share quantity or principal amount.	100	0	1M
Cust Eqty Prin Amt	The principal amount at or above which a customer's equity order can be considered for a shadowing alert. The customer trade must meet the minimum threshold in terms of share quantity or principal amount.	\$2K	\$0	\$10M
Cust Optn Cntr Qt	The contract quantity at or above which a customer's option order can be considered for a shadowing alert. The customer trade must meet the minimum threshold in terms of share quantity or principal amount.	0	0	10,000
Cust Optn Prin Amt	The principal amount at or above which a customer's option order can be considered for a shadowing alert. The customer trade must meet the minimum threshold in terms of share quantity or principal amount.	\$0	\$0	\$1M
Emp Eqty Shr Qt	The share quantity at or above which an employee's equity order can be considered for a shadowing alert. The employee trade must meet the minimum threshold in terms of share quantity or principal amount.	100	0	1M
Emp Eqty Prin Amt	The principal amount at or above which an employee's equity order can be considered for a shadowing alert. The employee trade must meet the minimum threshold in terms of share quantity or principal amount.	\$2K	\$0	\$10M
Emp Optn Cntr Qt	The contract quantity at or above which an employee's option order can be considered for a shadowing alert. The employee trade must meet the minimum threshold in terms of share quantity or principal amount.	0	0	10,000
Emp Optn Prin Amt	The principal amount at or above which an employee's option order can be considered for a shadowing alert. The employee trade must meet the minimum threshold in terms of share quantity or principal amount.	\$0	\$0	\$1M
Hrs b/t Trades - CC	The maximum amount of time between a control customer trade (involving the security in which he/she has a controlling role) and an employee order for a similar security. The time is expressed in market hours (i.e., 6.5 hours equals one business day).	13	0.1	13

Continued from 29A

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Parameter	Description	Default	Min	Max
Ctrl Cust Eq Shr Qt	The minimum share quantity required for a control customer's order (involving the security in which he/she has a controlling role) to be considered a candidate for a shadowing alert. The trade can also qualify if it meets the Prin threshold.	5000	0	1M
Ctrl Cust Eq Prin	The minimum principal amount required for a control customer's order (involving the security in which he/she has a controlling role) to be considered a candidate for a shadowing alert. The trade can also qualify if it meets the Shr Qt threshold.	\$100K	\$0	\$10M
Ctrl Cust Op Cntr Qt	The minimum contract quantity required for a control customer's option order (involving the security in which he/she has a controlling role) to be considered a candidate for a shadowing alert. The trade can also qualify if it meets the Prin threshold.	50	0	10,000
Ctrl Cust Op Prin	The minimum principal amount required for a control customer's option order (involving the security in which he/she has a controlling role) to be considered a candidate for a shadowing alert. The trade can also qualify if it meets the Cntr Qt threshold.	\$50K	\$0	\$1M
Emp Eq Shr Qt - CC	For alerts involving the shadowing of a control customer order not entered by the employee, the minimum share quantity required for an employee's equity order to be considered in an alert. The trade can also qualify if it meets the Prin threshold.	100	0	1M
Emp Eq Prin - CC	For alerts involving the shadowing of a control customer order not entered by the employee, the principal amount required for an employee's equity order to be considered in an alert. The trade can also qualify if it meets the Shr Qt threshold.	\$2K	\$0	\$10M
Emp Op Cntr Qt - CC	For alerts involving the shadowing of a control customer order not entered by the employee, the minimum contract quantity required for an employee's option order to be considered in an alert. The trade can also qualify if it meets the Prin Amt threshold.	0	0	10,000
Emp Op Prin - CC	For alerts involving the shadowing of a control customer order not entered by the employee, the principal amount required for an employee's option order to be considered in an alert. The trade can also qualify if it meets the Cntr Qt threshold.	\$0	\$0	\$1M

FIG.29B

Parameter	Description	Default	Min	Max
Seconds b/t Orders	The maximum amount of time that may transpire between an employee placing a trade in his/her account and the employee entering a customer or firm account order for a similar security. The time is expressed in seconds. The orders must occur during the same business day.	900	1	23,400
Cust Eq Ord Shr Qty	The share quantity at or above which a customer or proprietary account equity order may be considered a candidate for front-running.	500	0	1,000,000
Cust Op Ord Cntr Qty	The contract quantity at or above which a customer or proprietary account option order may be considered a candidate for front-running.	5	0	100,000
Cust Bd Ord Prin Amt	The principal amount at or above which a customer or proprietary account bond order may be considered a candidate for front-running.	\$25K	\$0	\$10M
Cust Ot Ord Prin Amt	The principal amount at or above which a customer or proprietary account order for an "other" security type (i.e., one that is not classified as an equity, option, bond, mutual fund, money market, or CD) may be considered a candidate for front-running.	\$25K	\$0	\$10M
Emp Eq Ord Shr Qty	The share quantity at or above which an employee's equity order may be considered in a front-running alert.	100	0	1,000,000
Emp Op Ord Cntr Qty	The contract quantity at or above which an employee's option order may be considered in a front-running alert.	1	0	100,000
Emp Bd Ord Prin Amt	The principal amount at or above which an employee's bond order may be considered in a front-running alert.	\$5K	\$0	\$10M
Emp Ot Ord Prin Amt	The principal amount at or above which an employee's order for an "other" security type (i.e., one that is not classified as an equity, option, bond, mutual fund, money market, or CD) may be considered in a front-running alert.	\$5K	\$0	\$10M

Parameter	Description	Default	Min	Max
Time Ahead Large Ord	The amount of time (in seconds) within which an employee's order must precede a large order to be considered a possible situation of interest.	360	1	3,600
Time After Large Ord	The amount of time (in seconds) following a large order within which an employee must place a trade opposite to the one he/she made ahead of the large order. All orders involved in the possible front-running situation must take place on the same business day.	7,200	1	2,400
Employee Profit	The net profit that the employee must realize from the trades surrounding the large order.	\$100	(\$10K)	\$10K
Low Vol Eq Shr Qty	For non-heavily-traded equities, the share quantity at or above which an order is considered large enough to be a candidate for front-running. The order must meet the minimum threshold in terms of either share quantity or principal amount.	5,000	2,500	1,000,000
Low Vol Eq Prin Amt	For non-heavily-traded equities, the principal amount at or above which an order is considered large enough to be a candidate for front-running. The order must meet the minimum threshold in terms of either share quantity or principal amount.	\$50K	\$25K	\$10M
High Vol Eq Shr Qty	For heavily traded equities, the share quantity at or above which an order is considered large enough to be a candidate for front-running. The order must meet the minimum threshold in terms of either share quantity or principal amount.	25,000	2,500	1,000,000
High Vol Eq Prin Amt	For heavily traded equities, the principal amount at or above which an order is considered large enough to be a candidate for front-running. The order must meet the minimum threshold in terms of either share quantity or principal amount.	\$250K	\$25K	\$10M
Option Contract Qty	The contract quantity at or above which an option order is considered large enough to be a candidate for front-running.	5	1	100,000
Bond Prin Amt	The principal amount at or above which a bond order is considered large enough to be a candidate for front-running.	\$50K	\$25K	\$10M

Parameter	Description	Default	Min	Max
% Security Pr Change	The percentage change relative to the previous day's close that must be observed for a security to be a candidate for an insider trading alert.	15%	10%	1,000%
% Pr Mvmt Attained	The percentage of the price differential—computed by comparing the current closing price to the previous day's closing price—that an employee must manage to attain to be considered for an insider trading alert.	50%	100%	0%

Parameter	Description	Default	Min	Max
% Orig Sec Sold	For the mutual fund(s) the customer switched out of, the percentage of the buys during the past 6 months that were sold as part of the switch trade(s).	25%	1%	100%

Parameter	Description	Default	Min	Max
Hot IPO Defn - \$ Chg	The absolute price increase—measured from the initial trading price to the closing price—at or above which an IPO will be considered “hot.” An IPO can qualify as “hot” by meeting the absolute or percentage threshold.	\$2	\$0	\$100
Hot IPO Defn - % Chg	The percentage price increase—measured from the initial trading price to the closing price—at or above which an IPO will be considered “hot.” An IPO can qualify as “hot” by meeting the absolute or percentage threshold.	10%	1%	1,000%
% Alloc to Sub - Abs	The percentage allotment of IPO shares to a single subaccount that will automatically be considered disproportionate, regardless of how the subaccount’s allocation compares to its expected allotment.	25%	1%	100%
% Alloc to Sub - Min	The percentage allotment of IPO shares to a single subaccount that may be considered disproportionate, if the subaccount’s allocation also exceeds its expected allotment by more than a specified ratio.	10%	1%	100%
Ratio Act vs Exp Qty	The allocation of IPO shares to a subaccount—measured as a multiple of its expected allotment—that may be considered disproportionate, if the percentage of shares allocated to the subaccount also exceeds a minimum parameter. The expected allocation is based on the size of the subaccount relative to the total assets managed by the IA.	5	1	100

Parameter	Description	Default	Min	Max
# Fav/Unfav Day Trds	The minimum number of "winning" or "losing" day-trade block allocations (i.e., the concurrent allotment of a buy and a sell) that a subaccount must receive over the course of a month to establish a pattern of favorable or unfavorable treatment by the IA.	4	1	100
% Day Trds Same Side	The percentage of the "winning" or "losing" day-trade block trade allocations that must have the end result (i.e., must be favorable or unfavorable) for the subaccount involved to establish a pattern of unequal treatment by the IA.	80%	50%	100%
Net P&L Day Trds - \$	The minimum net amount a subaccount must gain or lose as a result of day-trade block trade allocations to be considered for an alert.	\$1K	\$1	\$1M
Ratio Act/Exp DT P&L	The level of gains or losses from block day-trades for a subaccount—measured as a multiple of its expected gain/loss—that may be of interest. The expected P&L is based on the size of the subaccount relative to the total assets managed by the IA.	4	0	100
# Fav/Unfav Trds	The minimum number of "winning" or "losing" block trade allocations that a subaccount must receive over the course of a month to establish a pattern of favorable or unfavorable treatment by the IA.	8	1	100
% Trds Same Side	The percentage of the "winning" or "losing" block trade allocations that must have the end result (i.e., must be favorable or unfavorable) for the subaccount involved to establish a pattern of unequal treatment by the IA.	80%	50%	100%
Net P&L Trds - \$	The minimum net amount a subaccount must gain or lose as a result of block trade allocations to be considered for an alert.	\$1K	\$1	\$1M
Ratio Act/Exp P&L	The level of gains or losses from block trades for a subaccount—measured as a multiple of its expected gain/loss—that may be of interest. The expected P&L is based on the size of the subaccount relative to the total assets managed by the IA.	4	0	100

Parameter	Description	Default	Min	Max
% Conc Level	The percentage of assets that must be held in a single equity position for an account to be classified as "concentrated."	50%	1%	100%
% Subs w/Conc Posns	The percentage of IA subaccounts that must have a concentrated position to create an IA-level alert.	50%	1%	100%
# HHs w/Conc Posns	The number of distinct household-security combinations (among the subaccounts for an IA) that must have a concentrated position to create an IA-level alert.	5	1	1,000